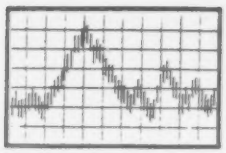
FA



OPEN INTEREST REPORT

AUGUST 1991

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202-466-5460

	AUGUST 1990	AUGUST 1991	PERCENT CHANGE
Wheat	56,297	51,641	-8.27%
Corn	203,639	209,071	2.67%
Oats	12,217	10,198	-16.53%
Soybeans	89,817	87,680	-2.38%
Soybean Oil	76,580	69,210	-9.62%
Soybean Meal	57,036	60,851	6.69%
Silver (1,000 oz)	11,249	5,648	-49.79%
Gold (kilo)	859	353	-58.91%
Silver (5,000 oz)	204	73	-64.22%
Gold (100 oz)	419	4	-99.05%
T-Bonds	286,142	319,285	,11.58%
T-Notes (10 year)	80,161	102,990	28.48%
T-Notes (5 Year)	75,578	84,123	11.31%
T-Notes (2 Year)	9,435	12,517	32.67%
*Cash 2 Year T-Note		39	
MMI Maxi	7,214	5,390	-25.28%
Municipal Bond	7,564	7,573	0.12%
Mortgage Backed 9.5%	489		-100.00%
Mortgage Backed 9.0%		41	
Mortgage Backed 8.5%		220	
3 Year Swaps		340	
5 Year Swaps		1,279	
30 Day Interest	3,931	4,722	20.12%
CHICAGO BOARD OF TRADE	**978,831**	**1,033,248**	**5.56%**
Live Hogs (40,000#)	27,886	15,184	-45.55%
Pork Bellies (40,000#)	6,200	6,565	5.89%
Broilers		269	
Live Cattle (40,000#)	68,486	74,136	8.25%
Feeder Cattle (44,000)	11,416	13,431	17.65%
Lumber	2,980	2,292	-23.09%
T-Bills (90-day)	34,230	51,107	49.30%
Eurodollar (3-month)	743,431	916,538	23.28%
One Month LIBOR	1,585	19,335	1119.87%
BP/DM Cross		497	
DM/JY Cross		642	
DM/SF Cross		118	
British Pound	39,839	20,845	-47.68%
Canadian Dollar	41,206	29,129	-29.31%
Deutschemark	72,630	74,242	2.22%
Japanese Yen	72,590	56,107	-22.71%
Swiss Franc	45,276	34,775	-23.19%
Australian Dollar	3,070	1,899	-38.14%
Nikkei 225		10,939	
S&P 500 Index	147,876	154,842	4.71%
CHICAGO MERCANTILE EXCHANGE	**1,318,701**	**1,482,892**	**12.45%**

*Began trading 8/91

	AUGUST 1990	AUGUST 1991	PERCENT CHANGE
Rice, Rough	2,377	1,867	-21.46%
CHICAGO RICE & COTTON EXCHANGE	2,377	1,867	-21.46%
Coffee "C"	41,253	38,677	-6.24%
Sugar #11	118,752	101,458	-14.56%
Sugar #14	10,383	11,223	8.09%
Cocoa (10 M tons)	45,588	51,002	11.88%
Euro-Diff Coffee		21	
COFFEE SUGAR & COCOA EXCH	215,976	202,381	-6.29%
Silver (5,000 oz)	93,504	87,980	-5.91%
Gold (100 oz)	123,147	107,993	-12.31%
Aluminum	2	0	-100.00%
High Grade Copper	32,307	36,676	13.52%
COMMODITY EXCHANGE	248,960	232,649	-6.55%
Wheat	28,630	38,075	32.99%
Grain Sorghum	24	23	-4.17%
Value Line Index	1,312	1,800	37.20%
Mini Value Line	169	326	92.90%
KANSAS CITY BOARD OF TRADE	30,135	40,224	33.48%
Wheat (1,000 bu)	3,450	2,435	-29.42%
Corn (1,000 bu)	9,184	10,492	14.24%
Oats (1,000 bu)	278	174	-37.41%
Soybeans (1,000 bu)	19,293	17,967	-6.87%
Soybean Meal New	229	267	16.59%
Live Cattle (20,000#)	271	239	-11.81%
Live Hogs (15,000#)	728	215	-70.47%
New York Silver	1,083	1,036	-4.34%
New York Gold	475	369	-22.32%
Platinum	15	35	133.33%
T-Bonds ($50,000)	9,031	6,389	-29.25%
T-Bills ($500,000)	20	22	10.00%
T-Notes	0		
British Pound	453	186	-58.94%
Swiss Franc	232	473	103.88%
Deutschemark	544	748	37.50%
Japanese Yen	309	403	30.42%
Canadian Dollar	130	50	-61.54%
MIDAMERICA COMMODITY EXCH	45,725	41,500	-9.24%

	AUGUST 1990	AUGUST 1991	PERCENT CHANGE
Wheat (5,000 bu)	11,718	11,262	−3.89%
White Wheat (5,000 bu)	161	105	−34.78%
Oats	2	0	−100.00%
MINNEAPOLIS GRAIN EXCHANGE	**11,881**	**11,367**	**−4.33%**
Cotton	33,926	38,608	13.80%
Orange Juice, Fzn. Conc.	7,433	8,044	8.22%
U.S. Dollar Index	8,297	5,764	−30.53%
European Currency Unit	105	32	−69.52%
5 Year U.S. Treasury Note	221	22	−90.05%
2 Year U.S. Treasury Note	851	0	−100.00%
NEW YORK COTTON EXCHANGE	**50,833**	**52,470**	**3.22%**
NYSE Composite Index	6,333	6,254	−1.25%
Cmdty Rsrch Bureau Index	1,165	1,088	−6.61%
T−Bond (30 Year)	7	0	−100.00%
NEW YORK FUTURES EXCHANGE	**7,505**	**7,342**	**−2.17%**
Palladium	5,756	4,453	−22.64%
Platinum	16,420	19,724	20.12%
No. 2 Heating Oil, NY	99,959	125,566	25.62%
Unleaded Reg Gas. NY	56,541	87,073	54.00%
Crude Oil	244,975	257,634	5.17%
Propane	2,469	1,663	−32.64%
Natural Gas	9,650	21,992	127.90%
NEW YORK MERCANTILE EXCHANGE	**435,770**	**518,105**	**18.89%**
TOTAL	**3,346,694**	**3,624,045**	**8.29%**